

FIG.4

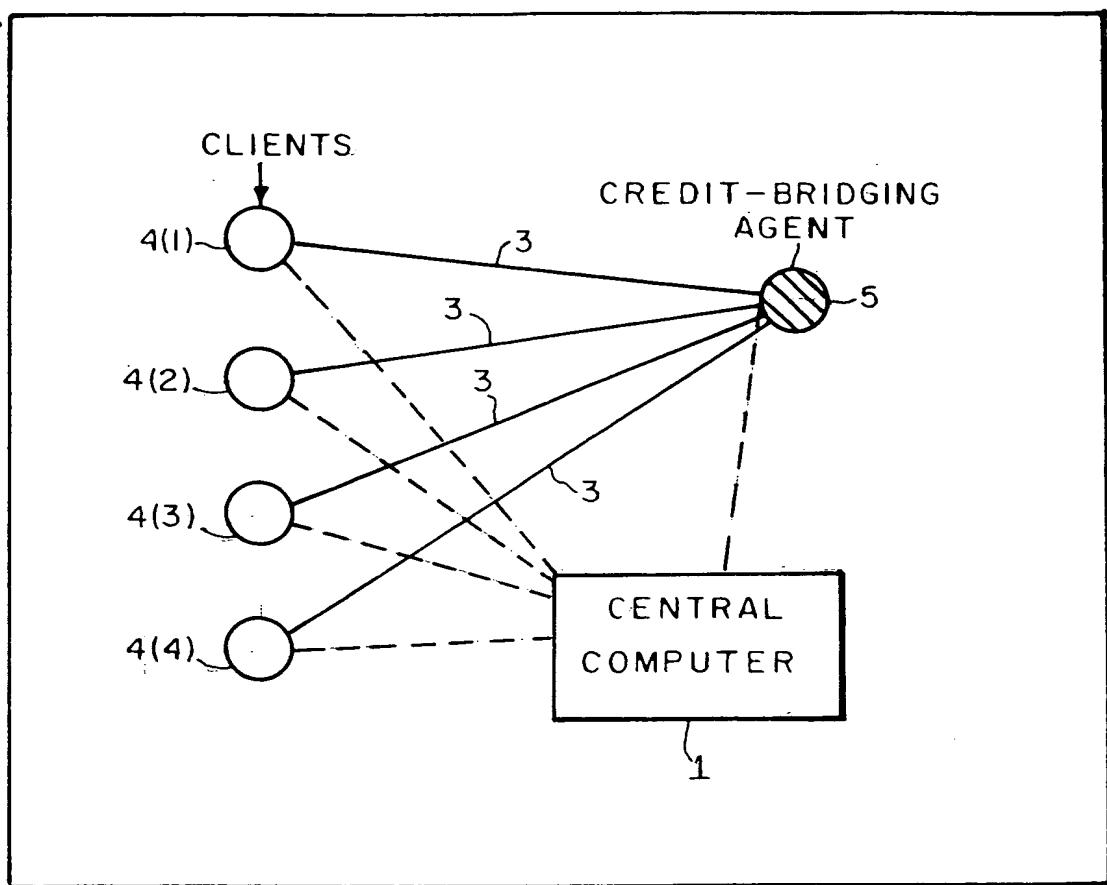


FIG.5

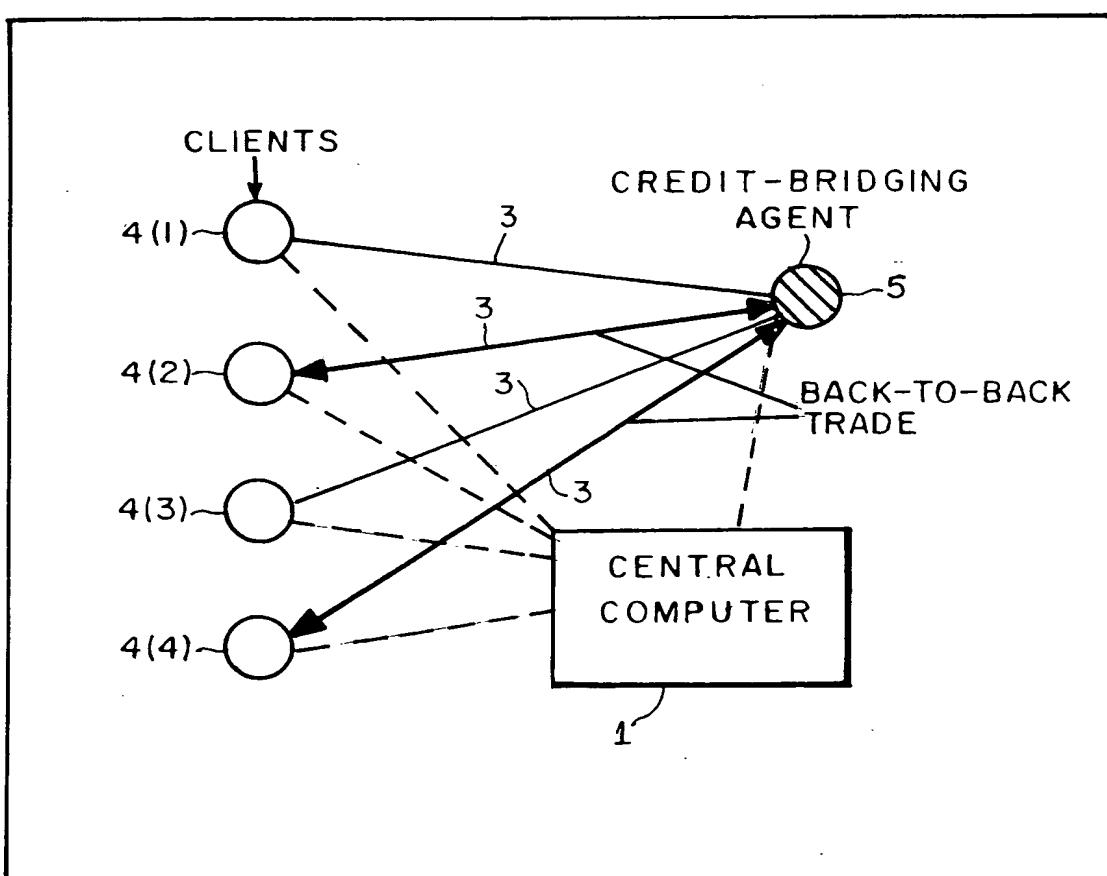


FIG. 6

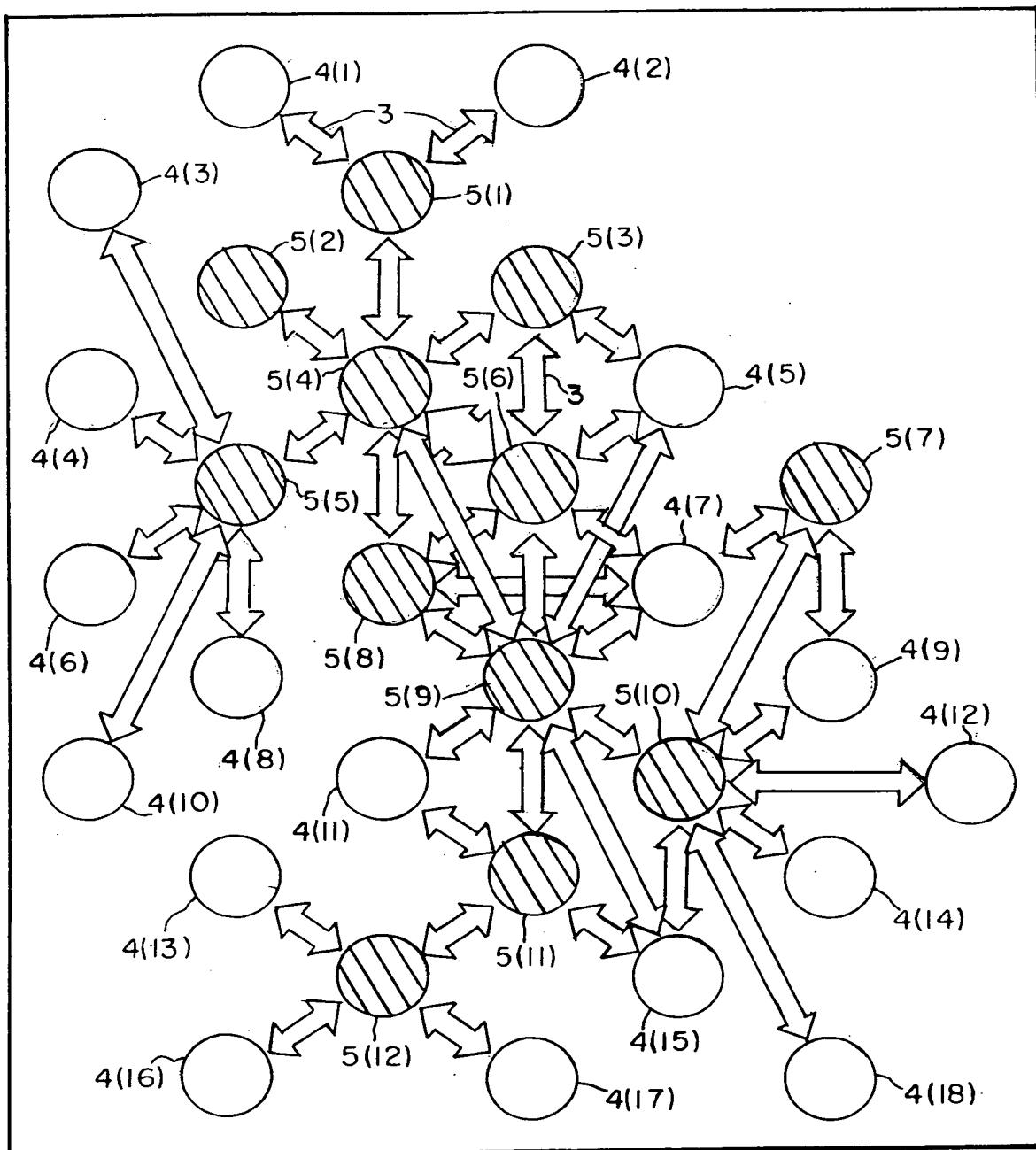


FIG.7

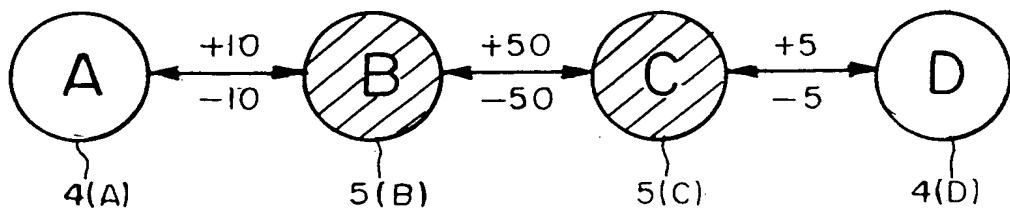


FIG.8

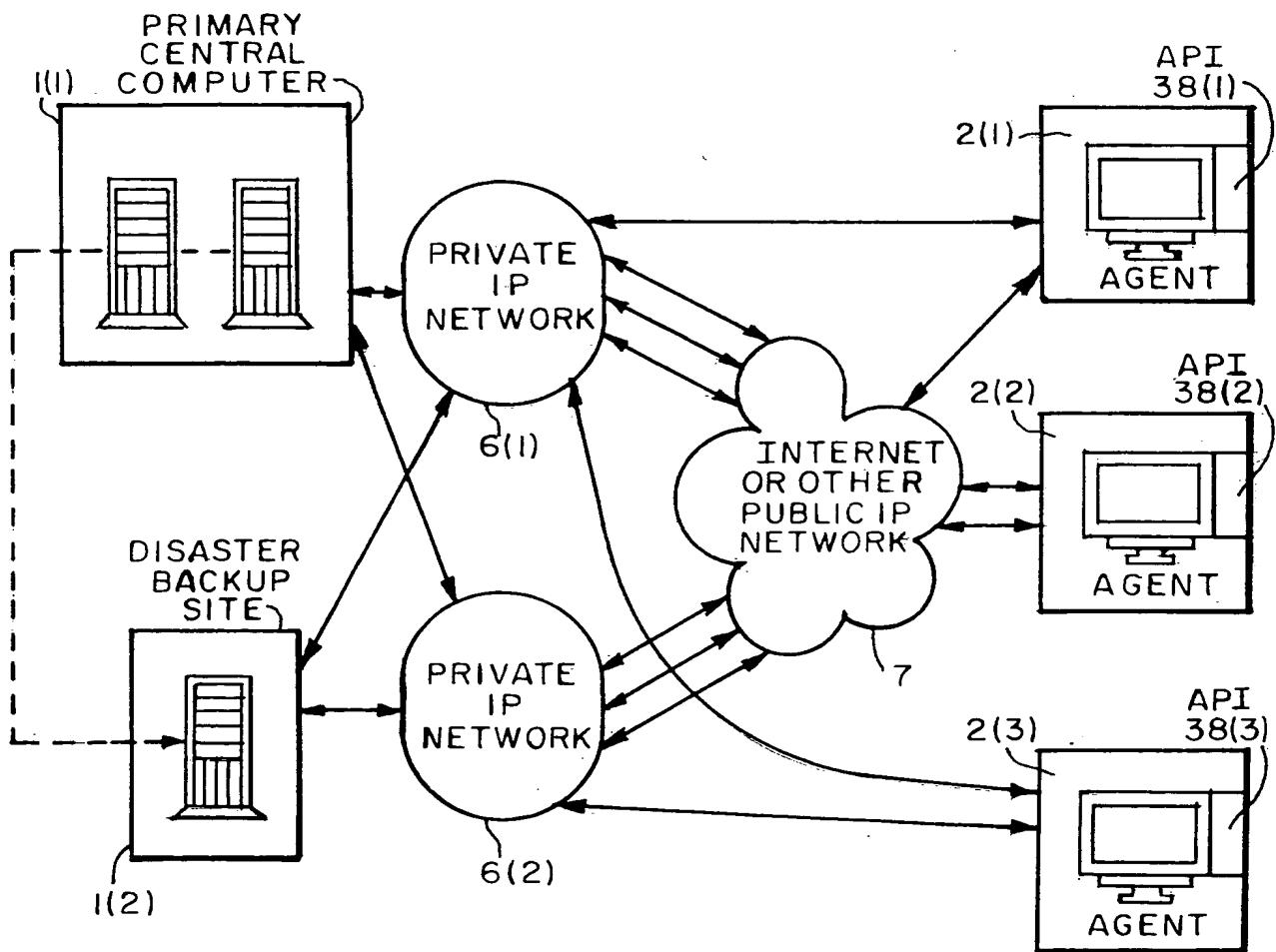


FIG.9

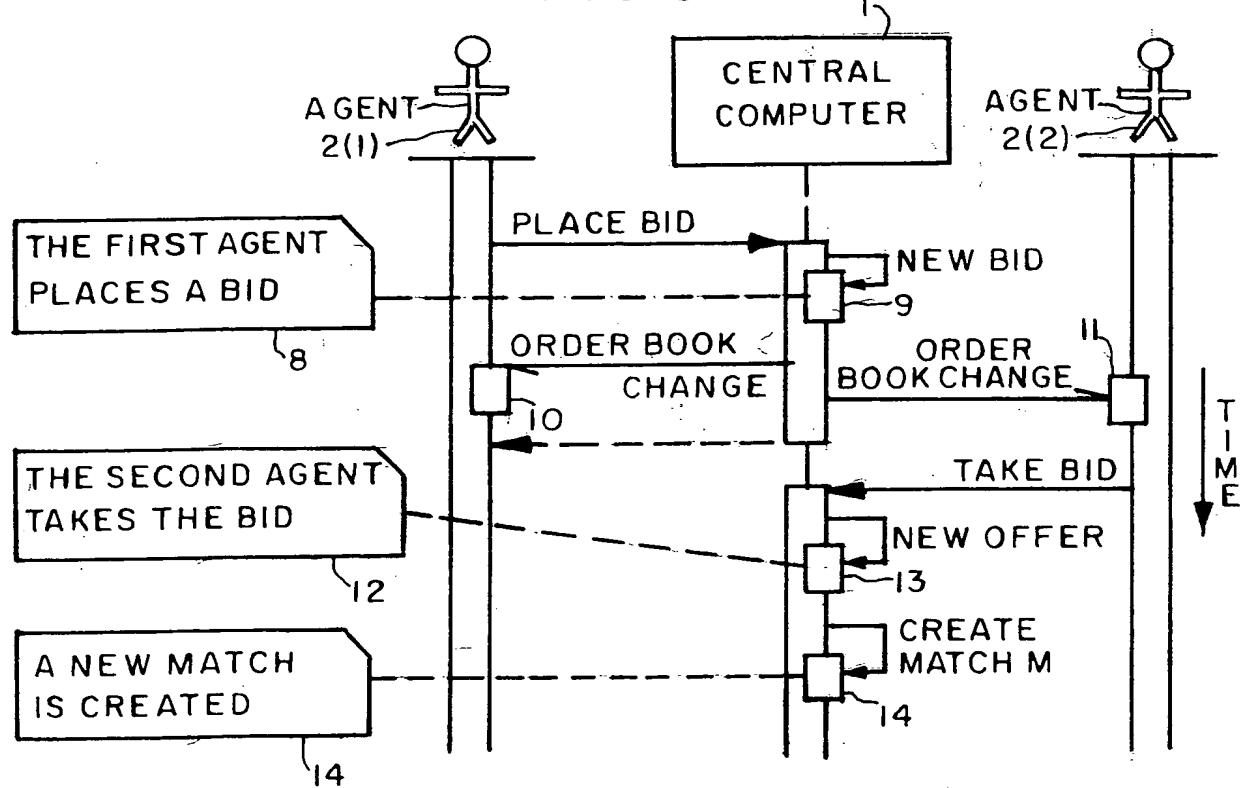
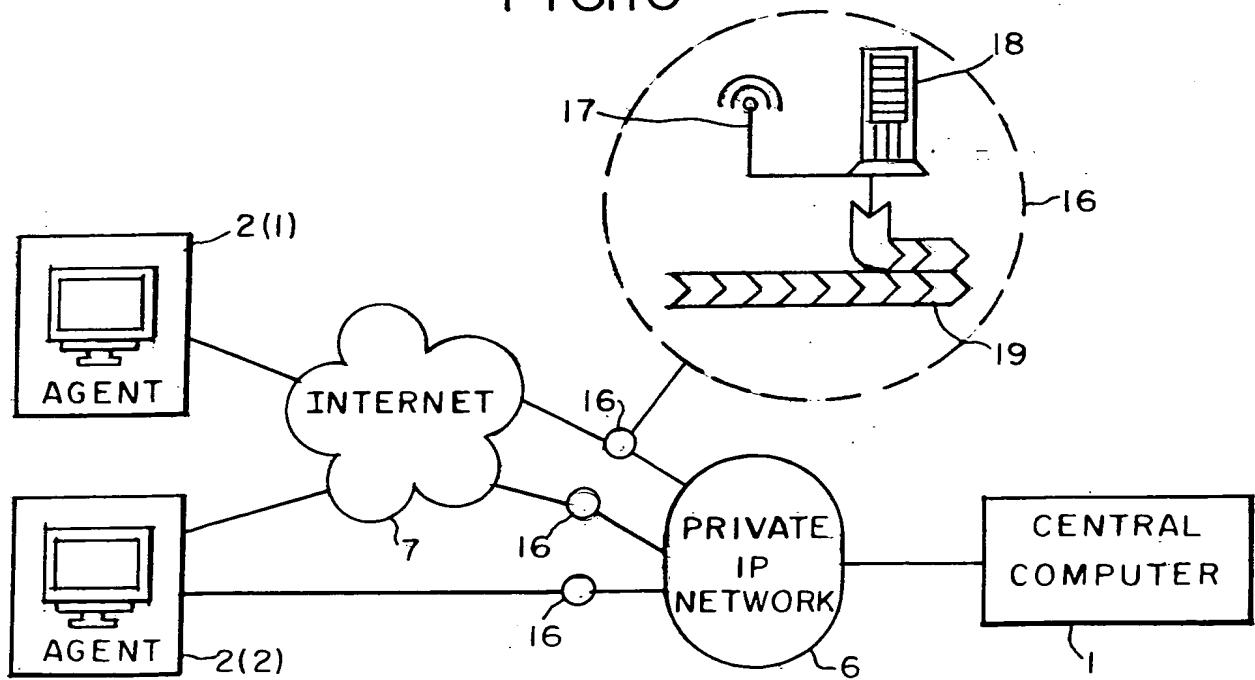


FIG.10



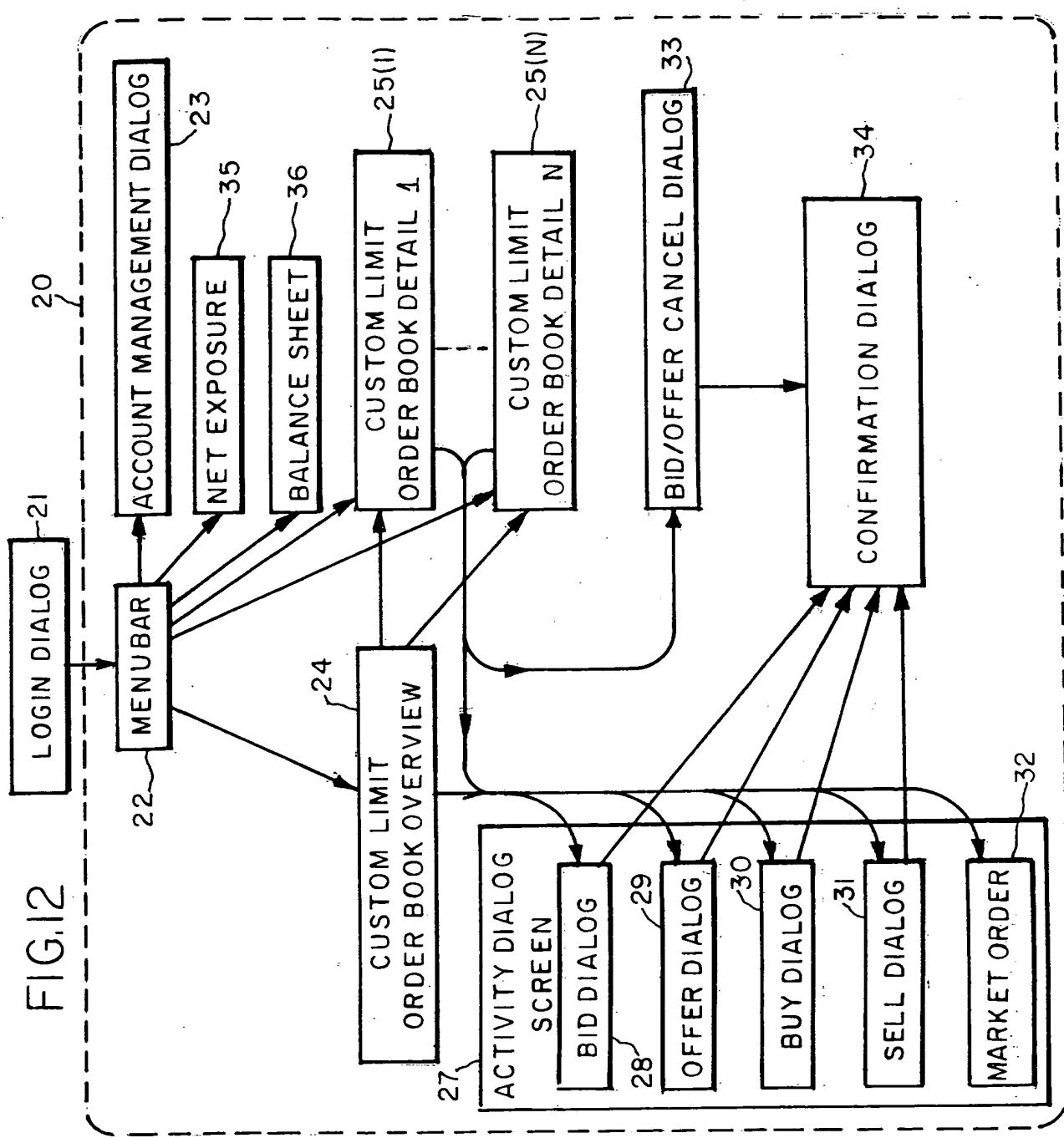
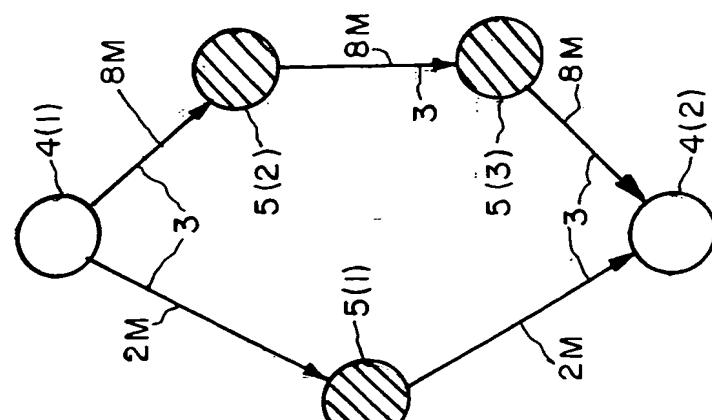


FIG.11



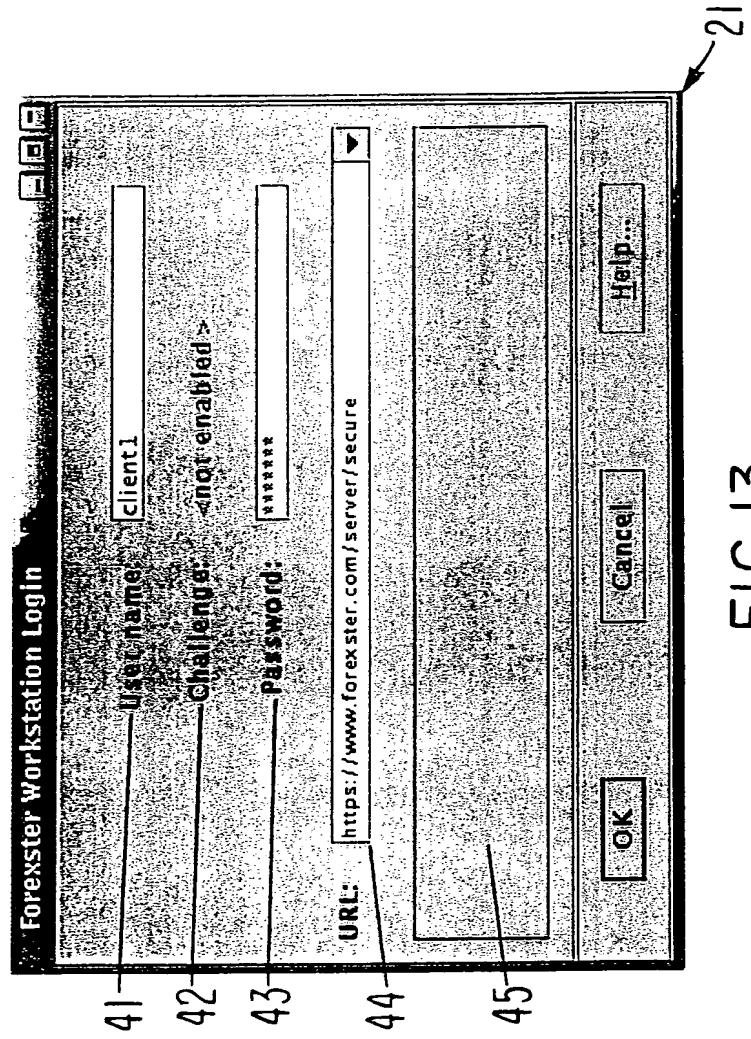


FIG. 13

FIG.14

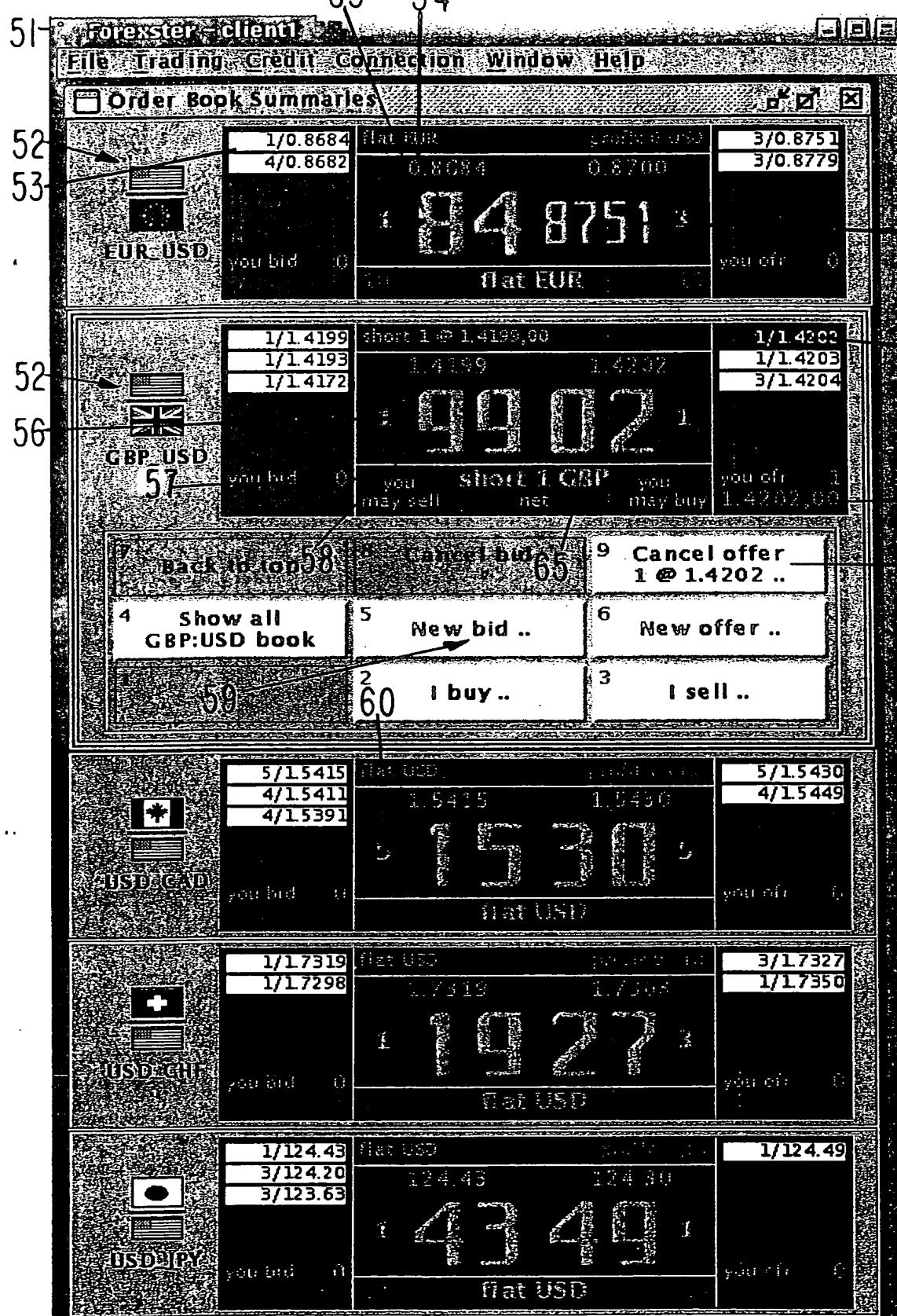


FIG. 5

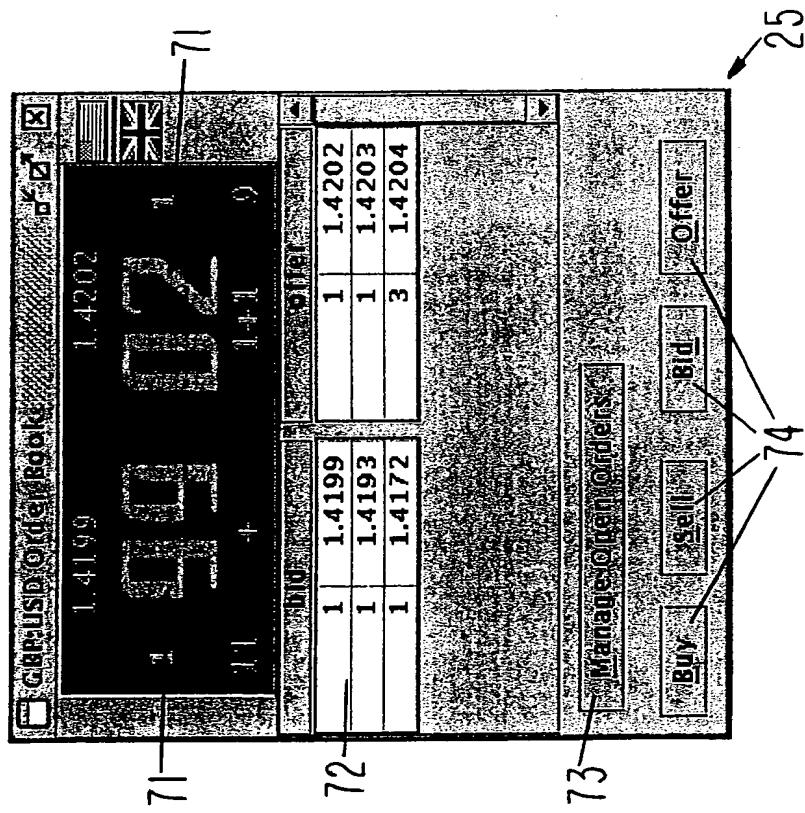
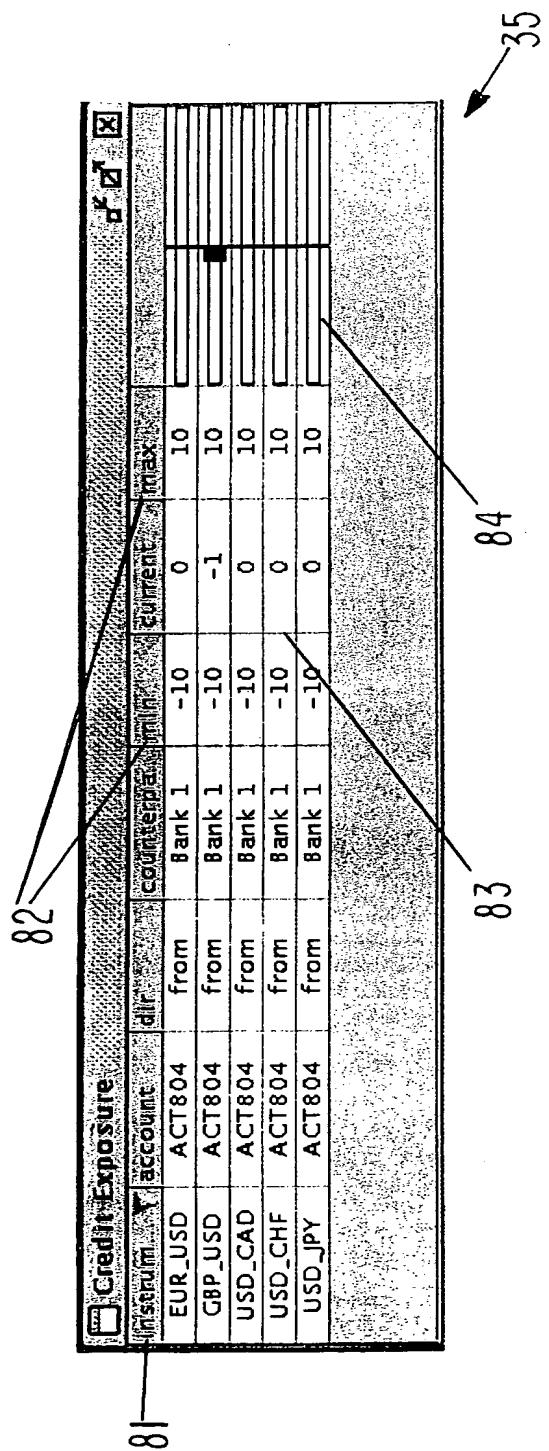


FIG. 16



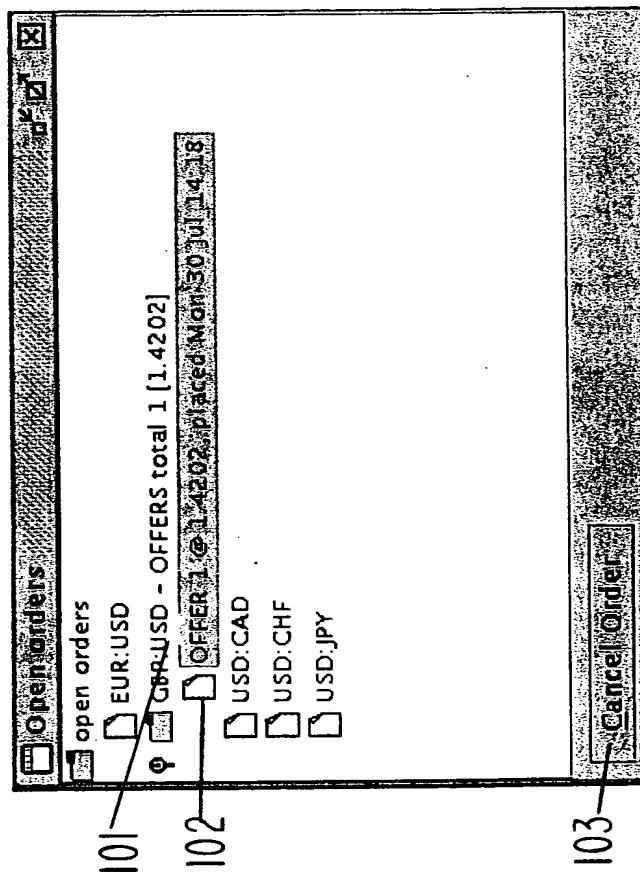
Balance Sheet Detail					
Flow #	Type	date/time	amount	counterparty	Settlement
384825	USD	Thu 2 Aug 16:42:06	1,4199	bought 1,000,000 GBP	bought 1,419,900 USD
384833	GBP	Thu 2 Aug 17:12:29	1,5415	sold 1,000,000 USD	bought 1,541,500 CAD
384843	USD	Thu 2 Aug 17:13:42	1,5415	sold 1,000,000 USD	bought 1,541,500 CAD
384853	USD	Thu 2 Aug 17:14:00	1,5415	sold 1,000,000 USD	bought 1,541,500 CAD
384863	USD	Thu 2 Aug 17:14:01	1,5415	sold 1,000,000 USD	bought 1,541,500 CAD
384873	USD	Thu 2 Aug 17:14:03	1,5415	sold 1,000,000 USD	bought 1,541,500 CAD
384883	USD	Thu 2 Aug 17:14:08	1,5425	bought 1,000,000 USD	sold 1,542,500 CAD
384893	USD	Thu 2 Aug 17:14:09	1,5425	bought 1,000,000 USD	sold 1,542,500 CAD
384903	USD	Thu 2 Aug 17:14:10	1,5425	bought 1,000,000 USD	sold 1,542,500 CAD
384913	USD	Thu 2 Aug 17:14:11	1,5425	bought 1,000,000 USD	sold 1,542,500 CAD
384923	USD	Thu 2 Aug 17:14:13	1,5425	bought 1,000,000 USD	sold 1,542,500 CAD
384935	CAD	05:02:37	1,4199	sold 1,000,000 GBP	bought 1,419,900 USD

91

94

36

FIG.17



33

FIG. 18

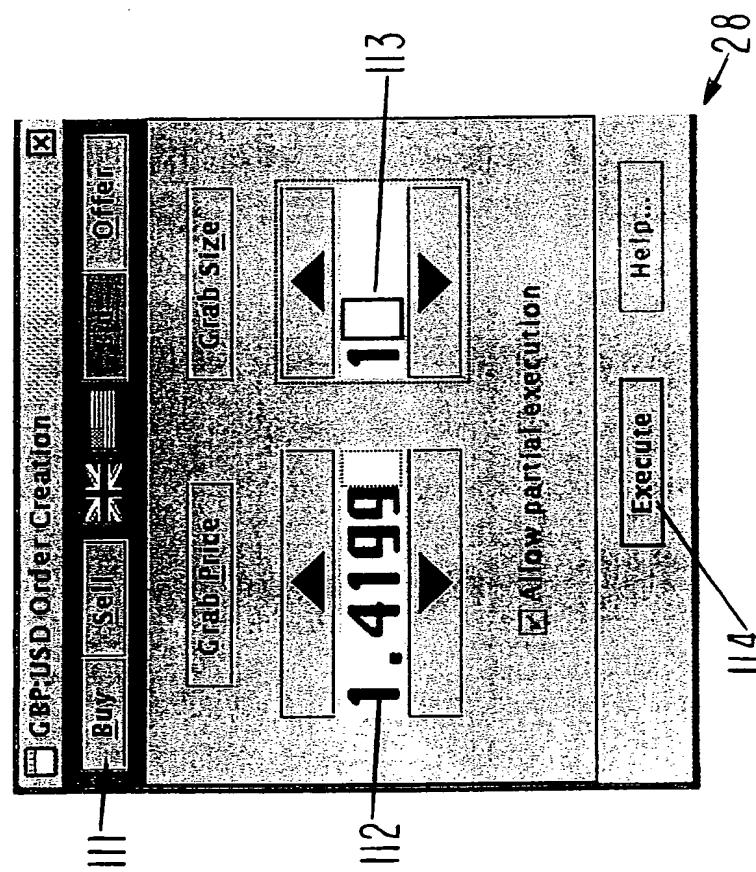
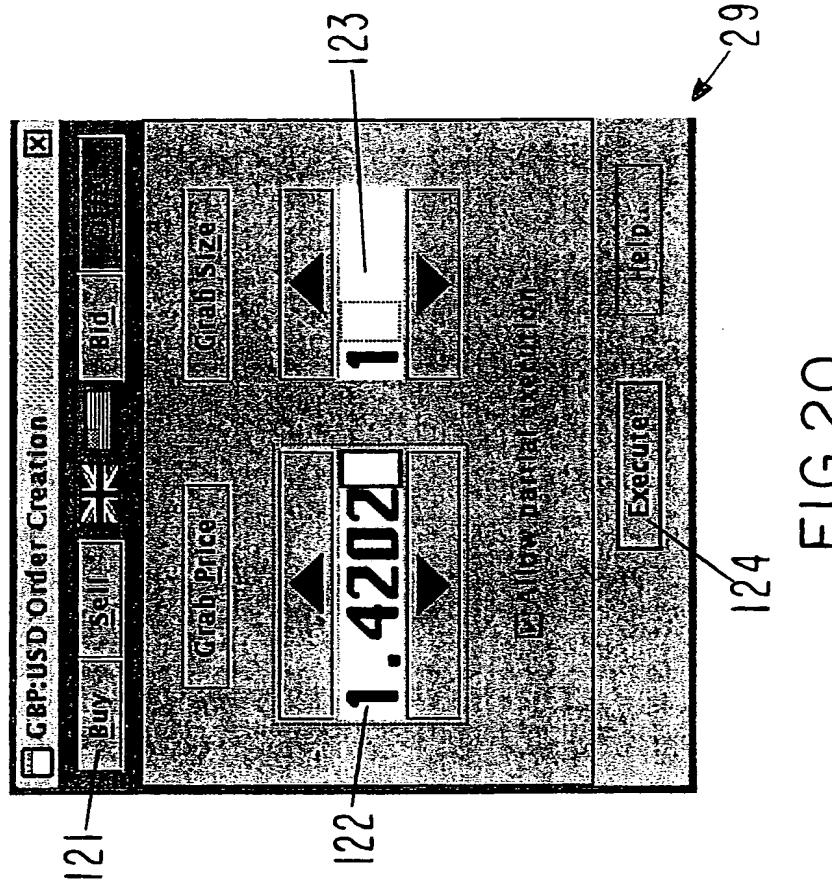


FIG. I



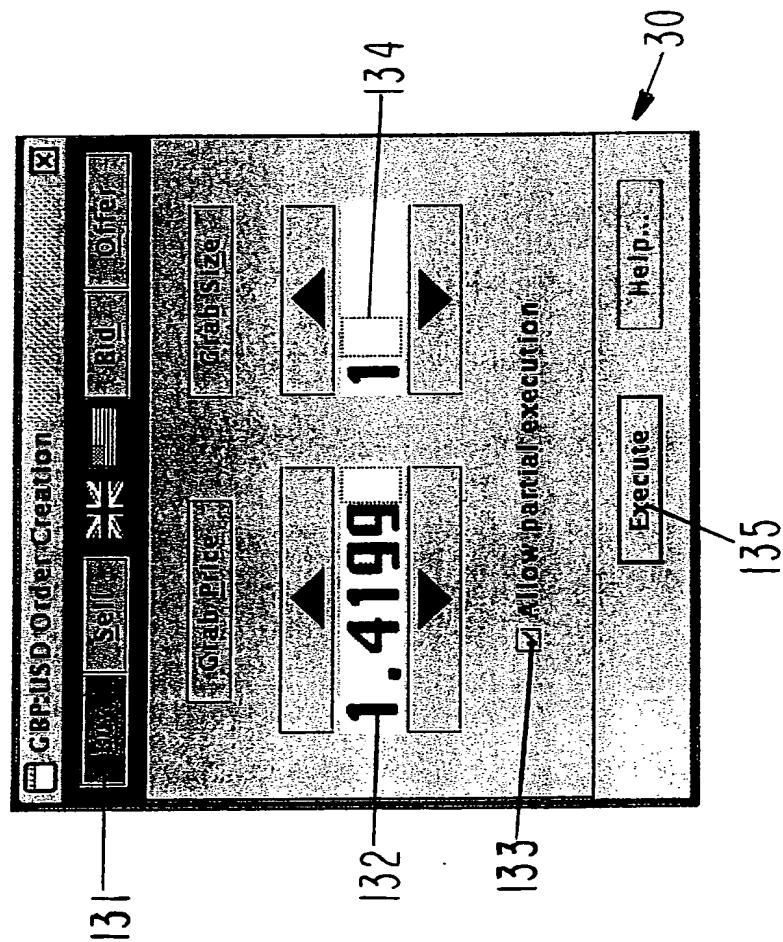


FIG. 21

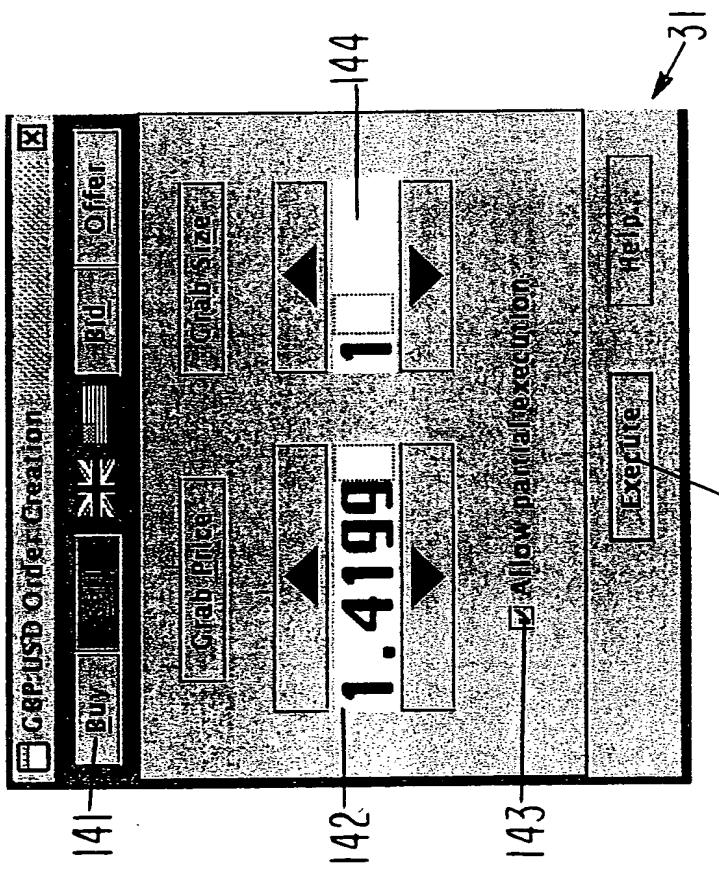


FIG.22

FIG. 23

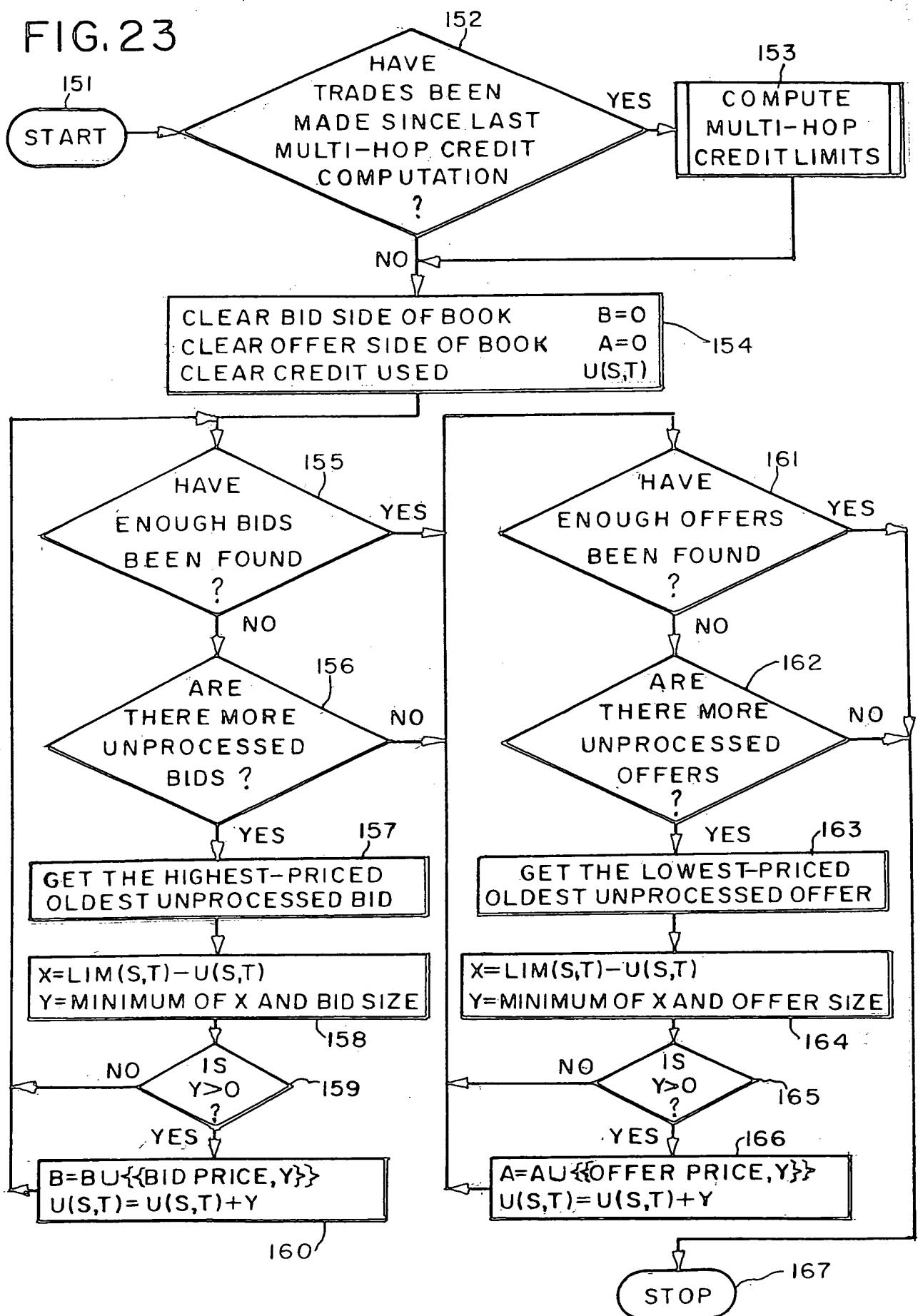


FIG.24

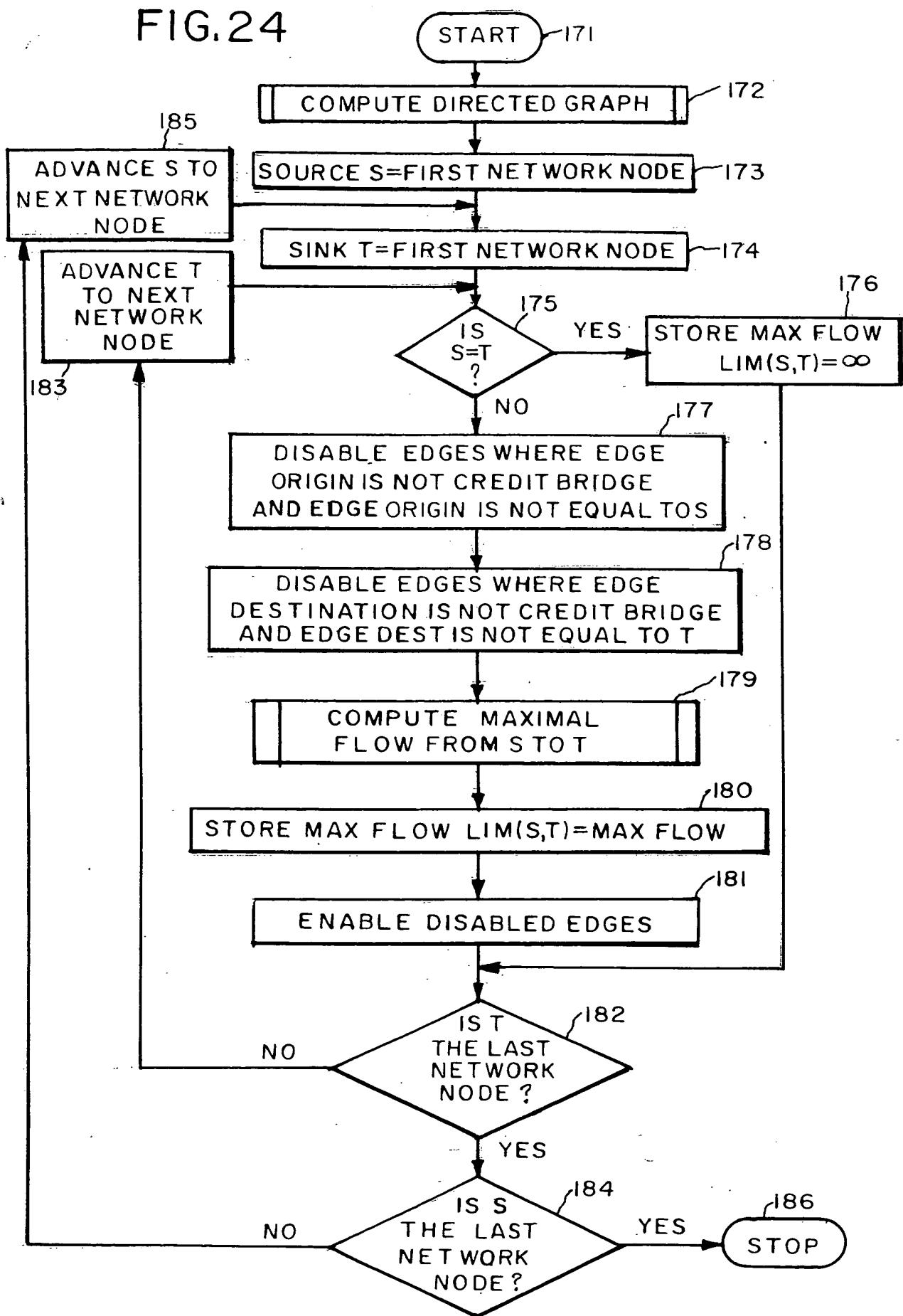
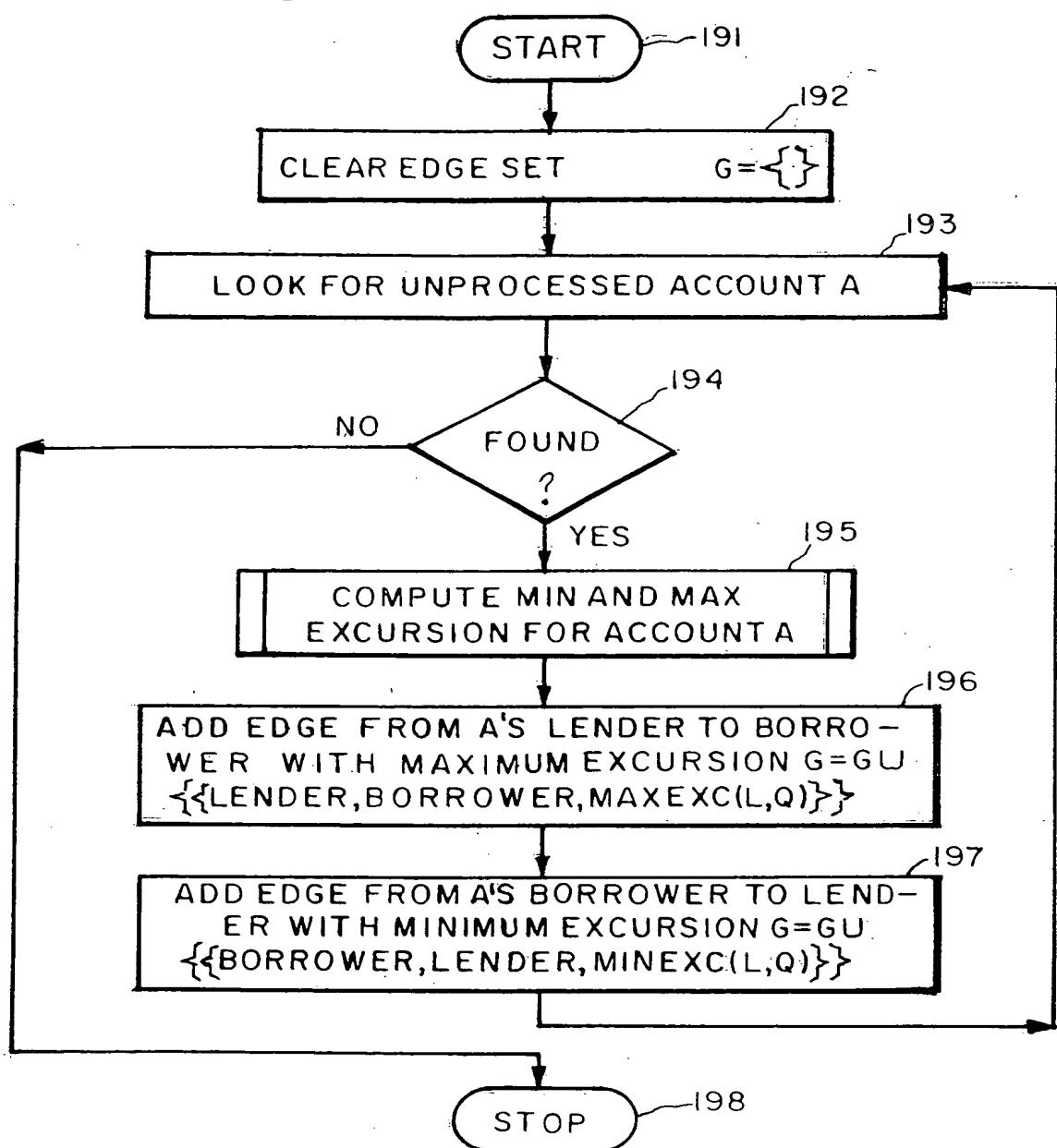


FIG.25



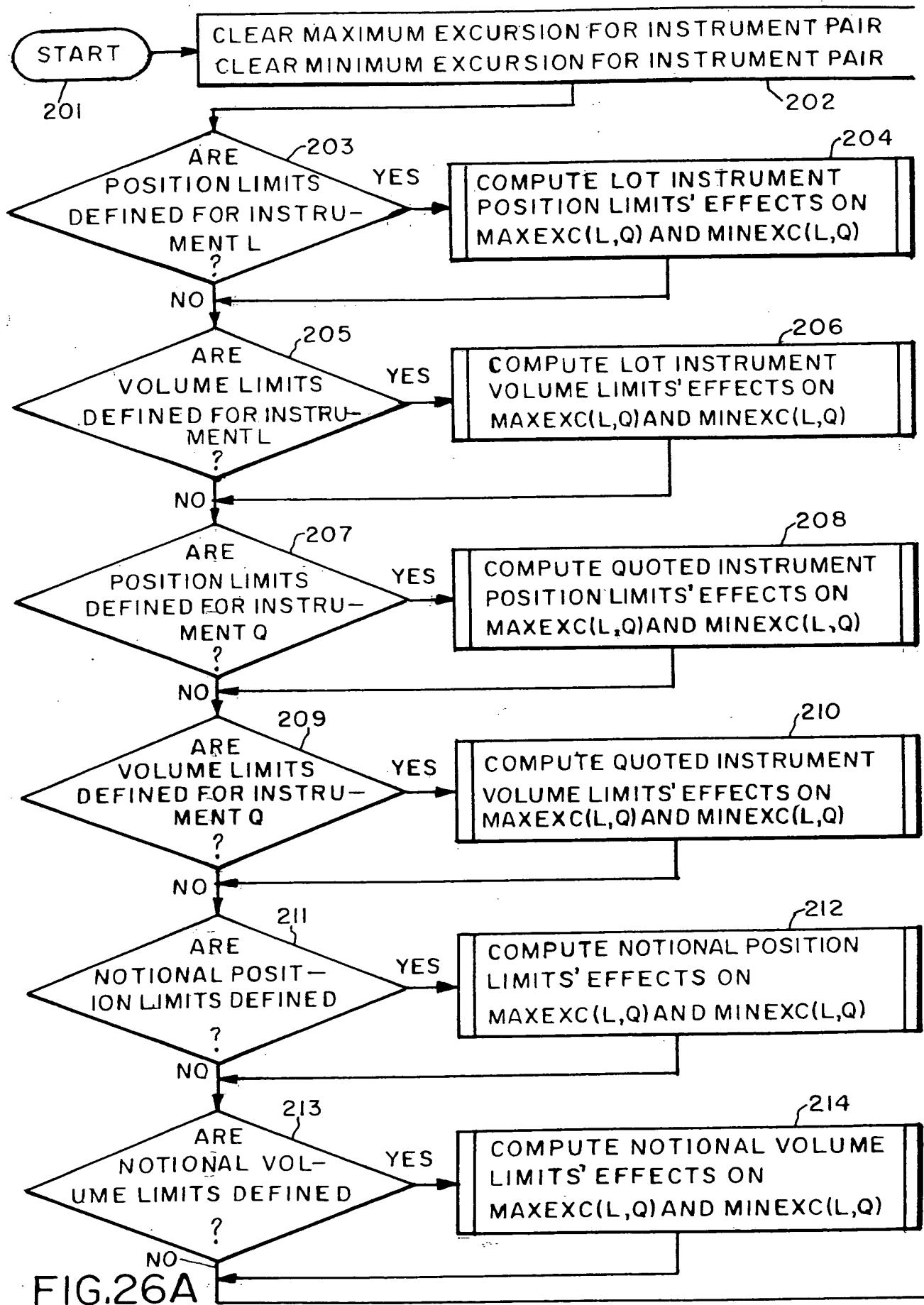


FIG.26A

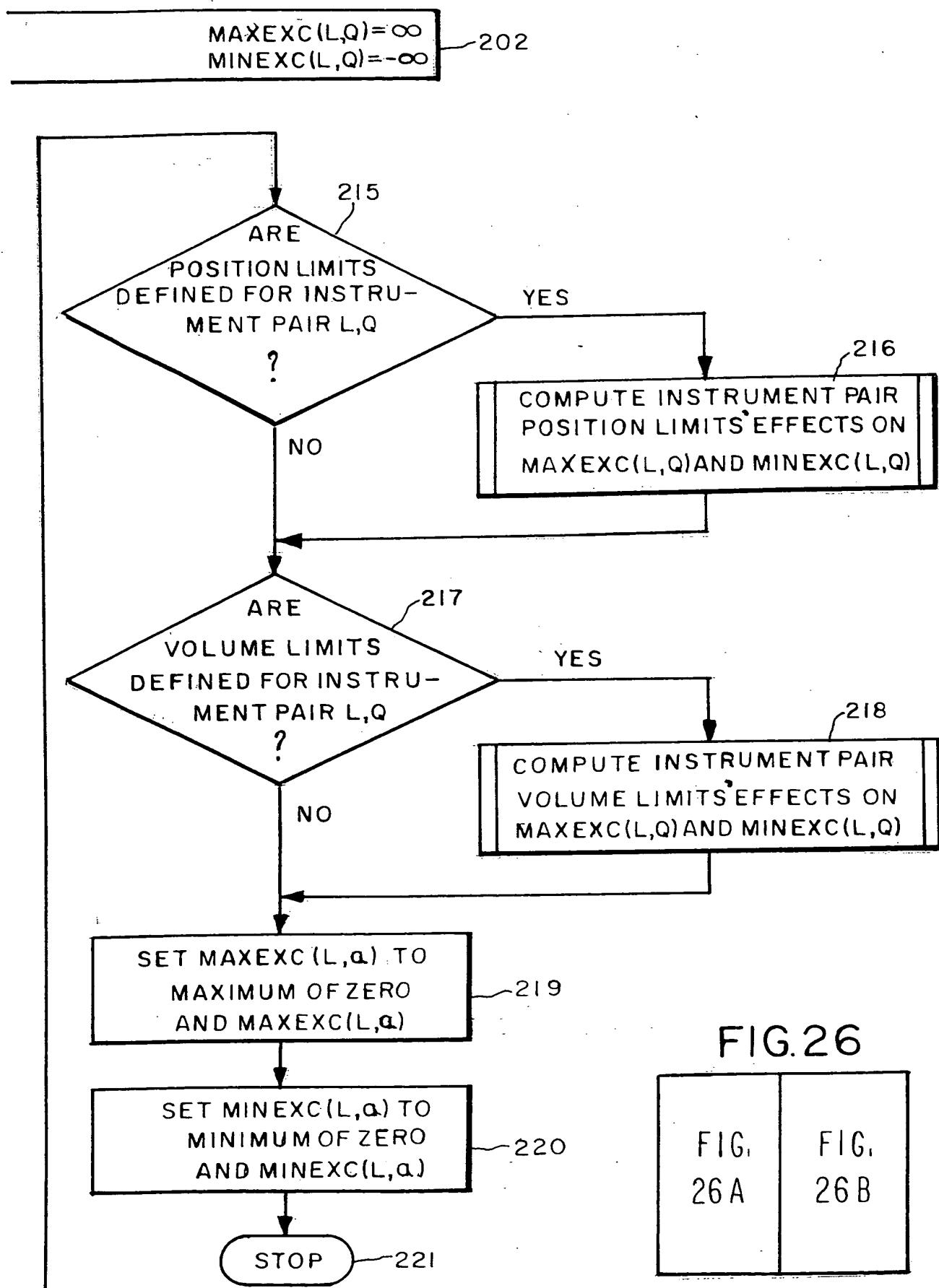


FIG.26

FIG.  
26A FIG.  
26B

FIG.26B

FIG.27

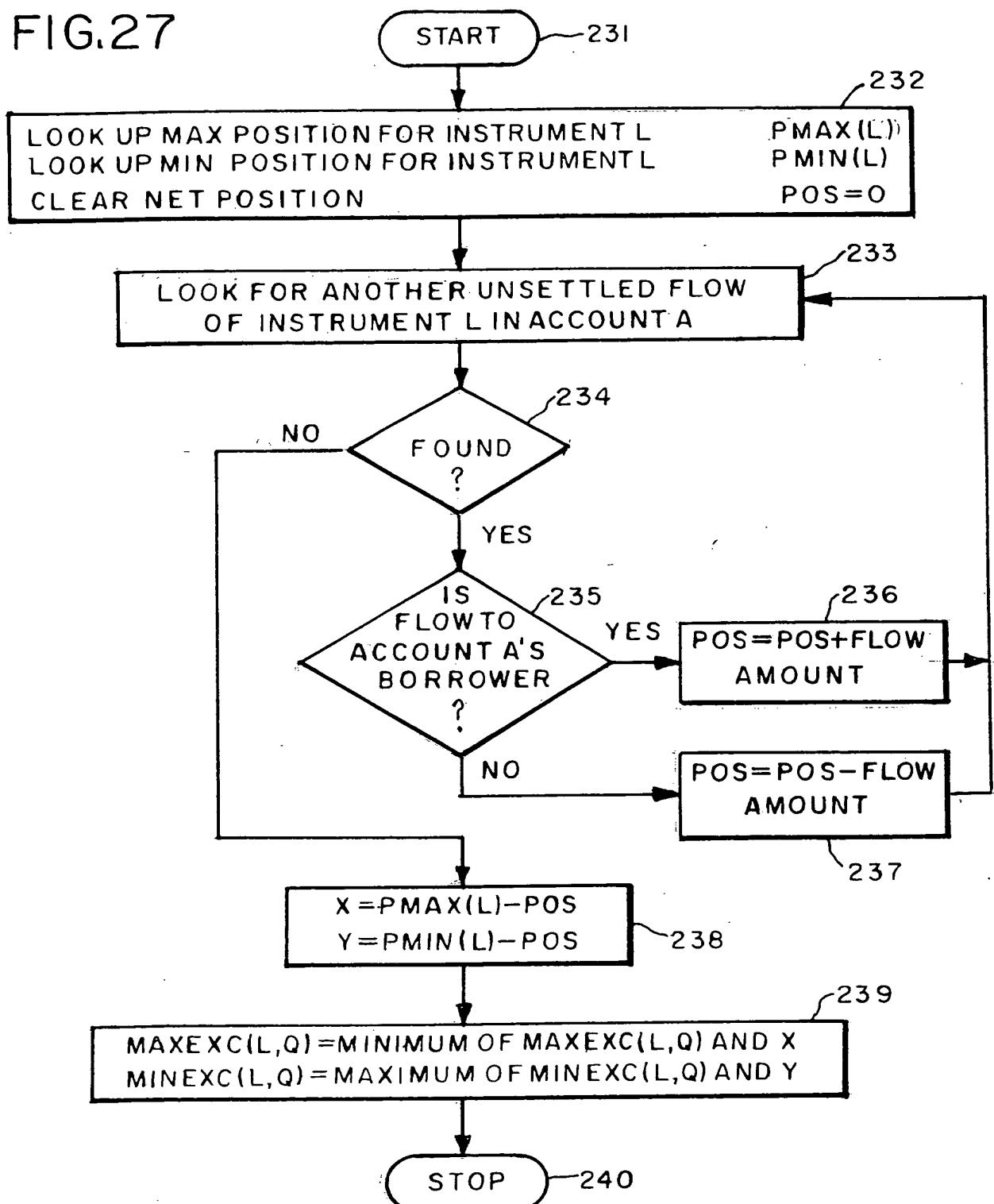


FIG. 28

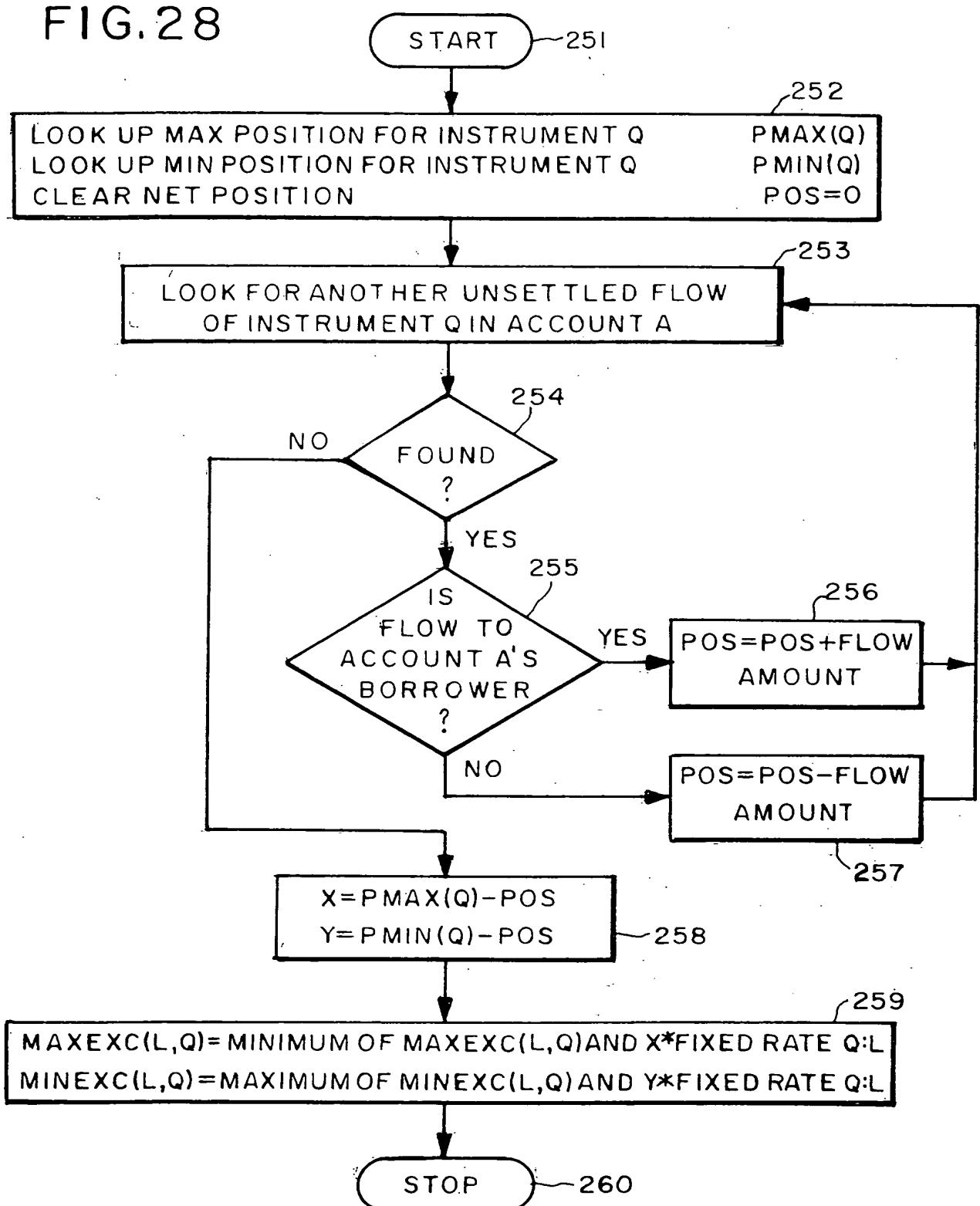


FIG.29

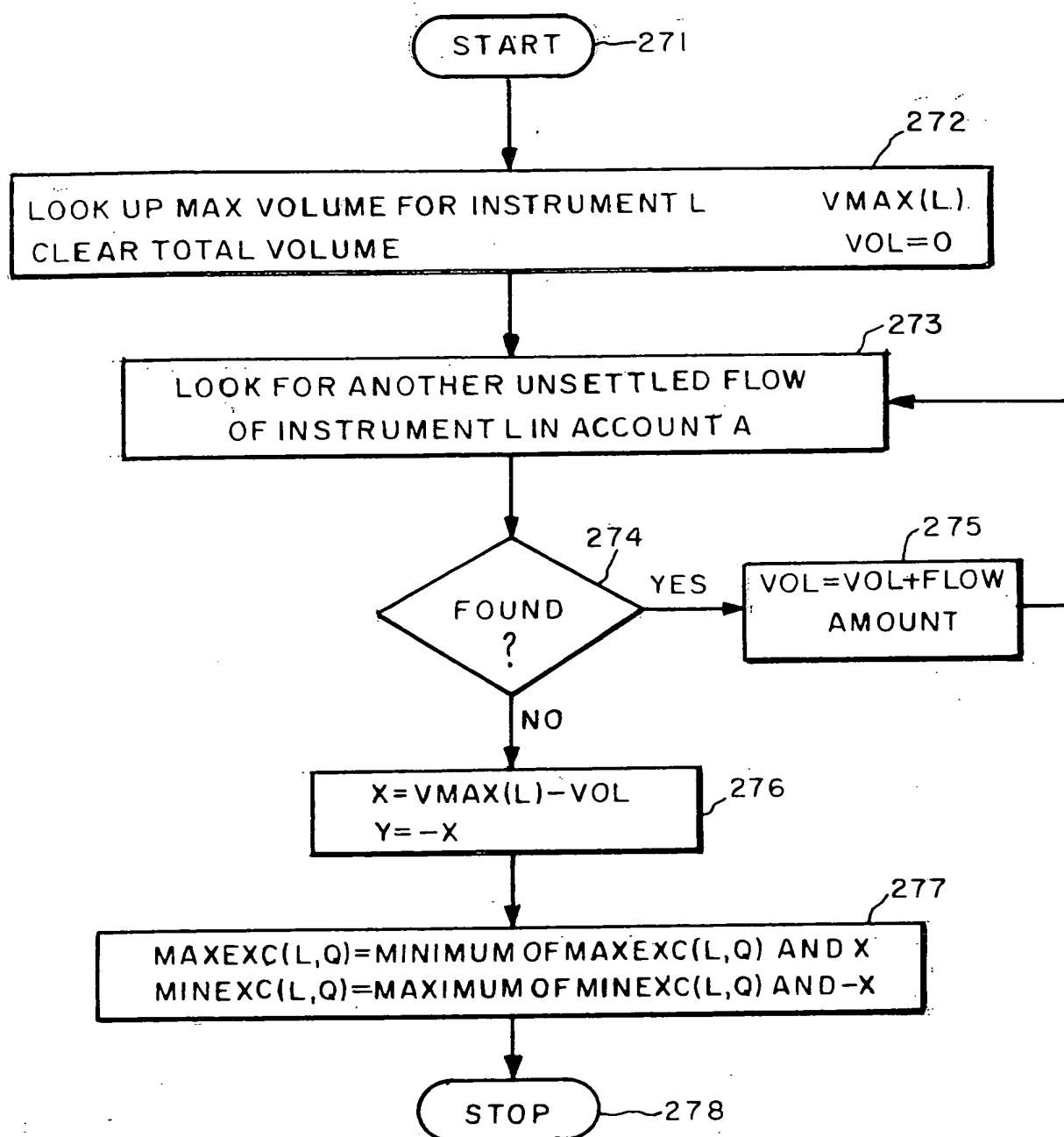


FIG. 30

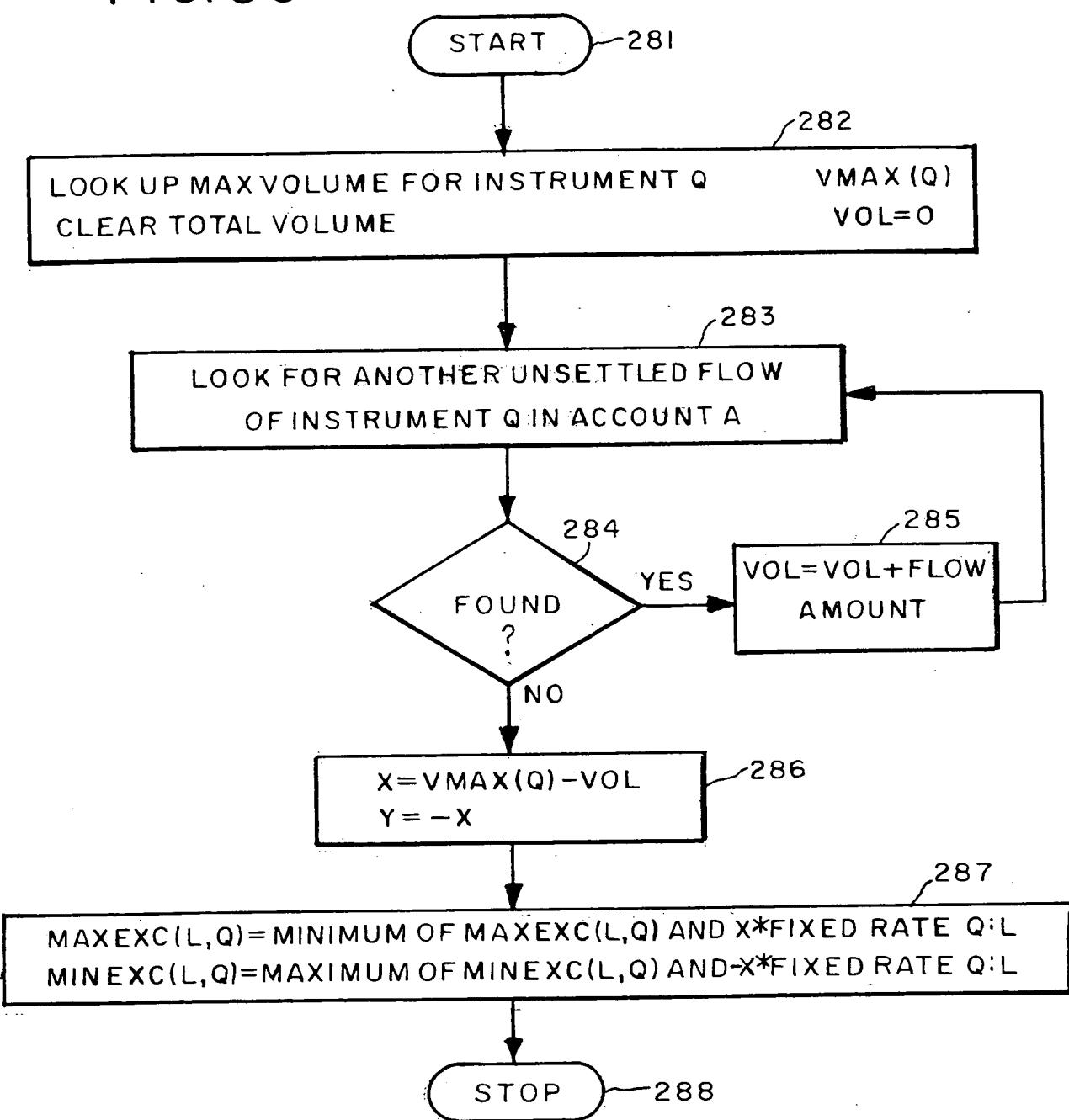


FIG. 31

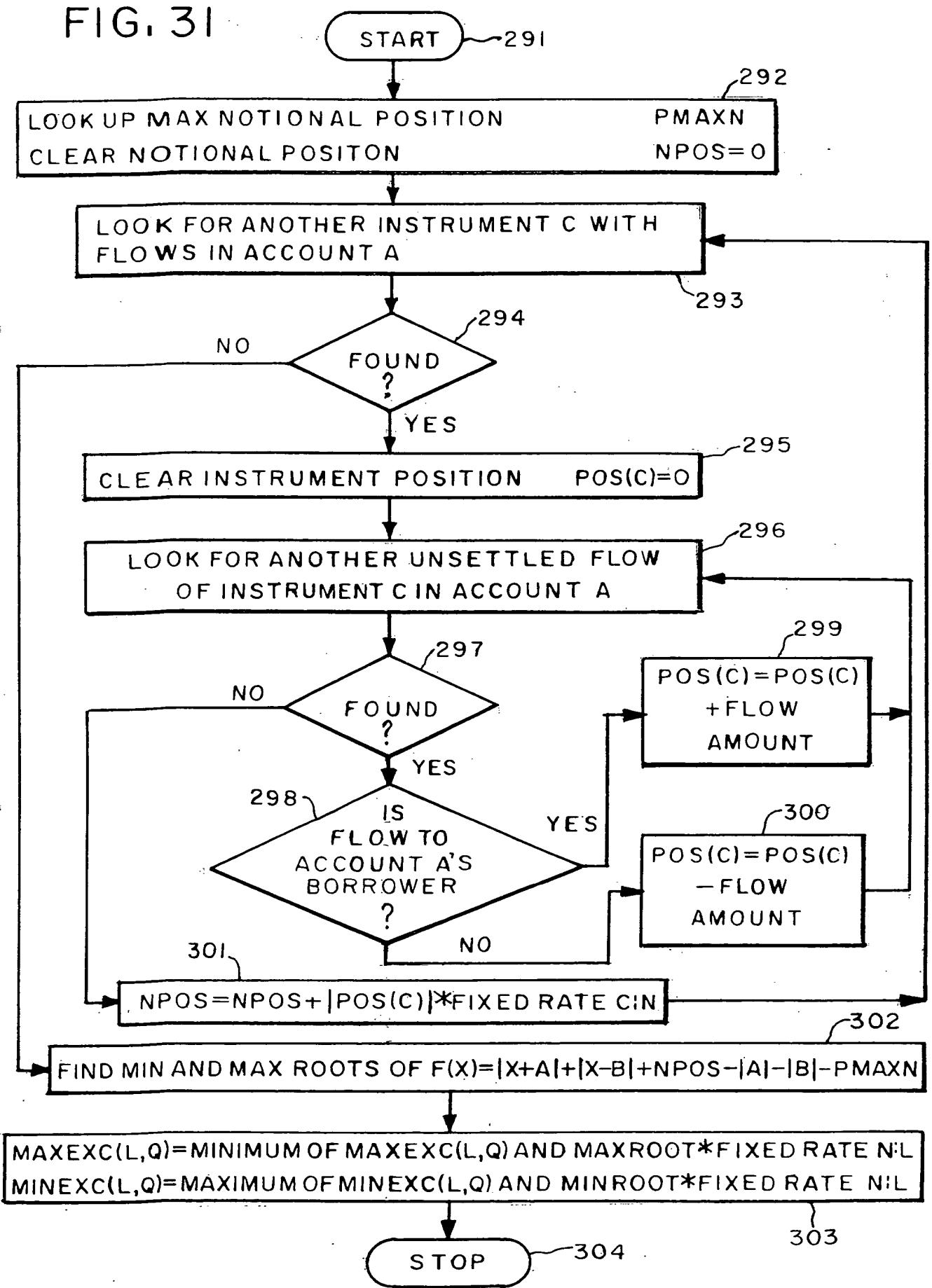


FIG. 32

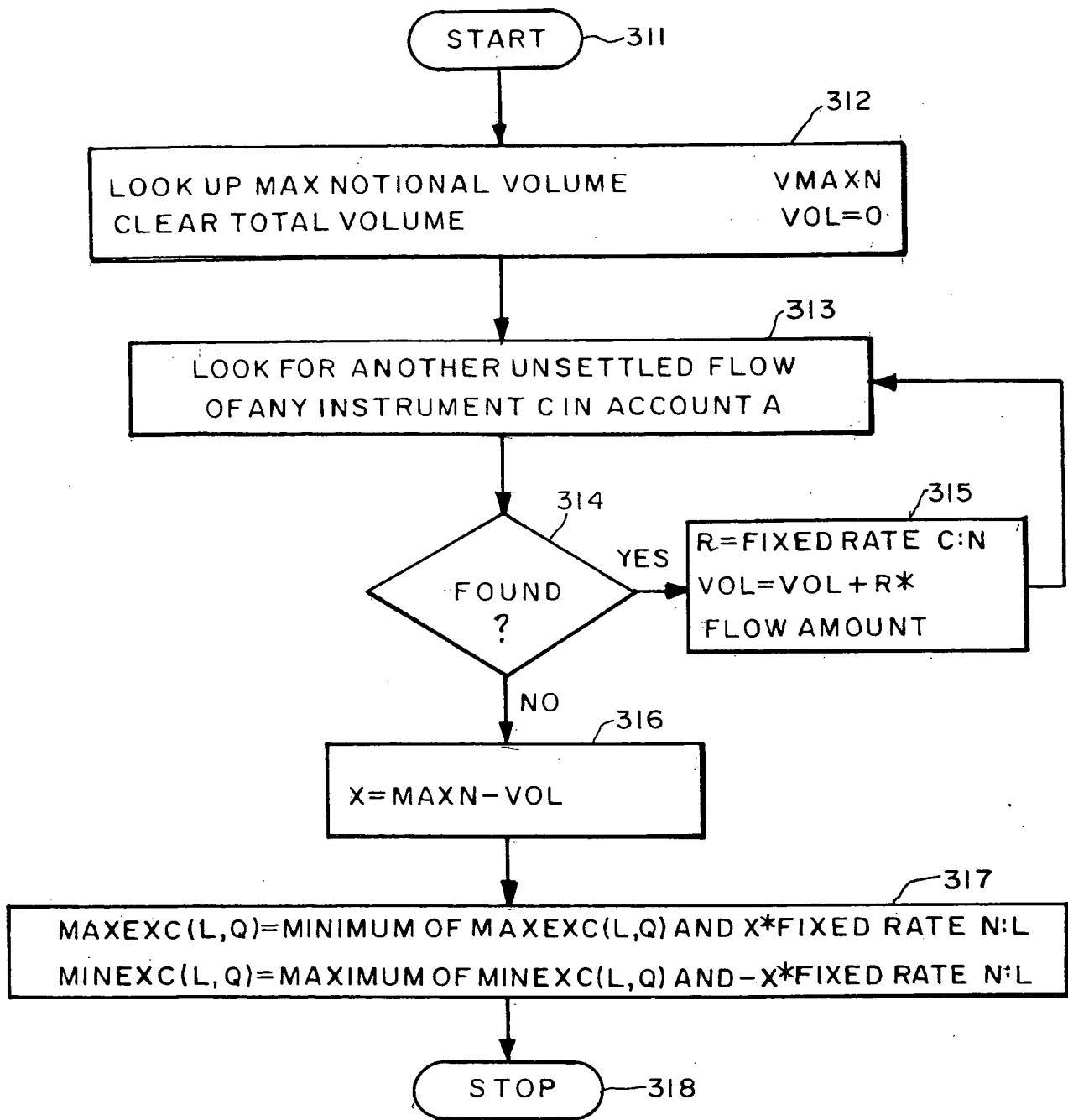


FIG. 33

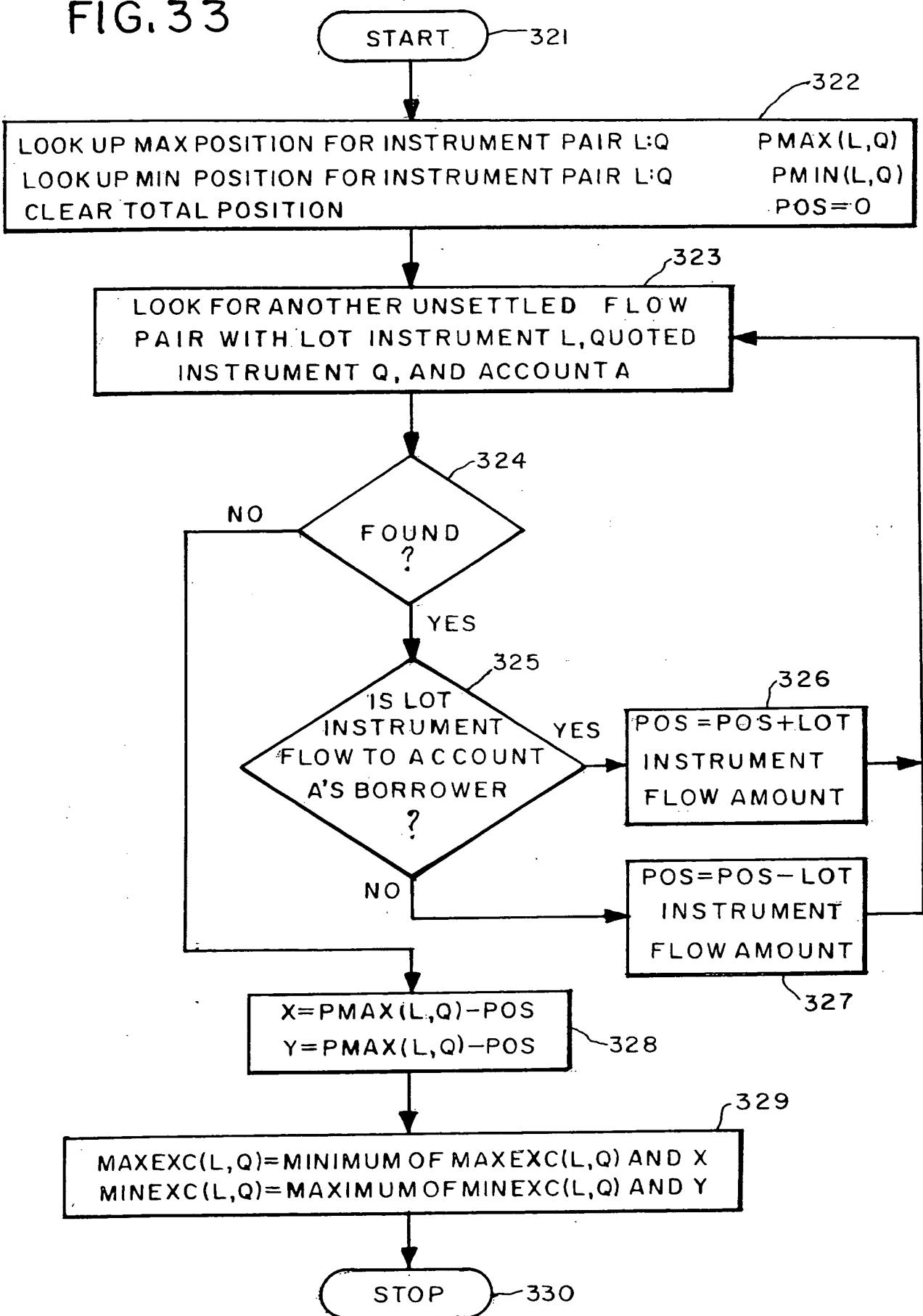


FIG. 34

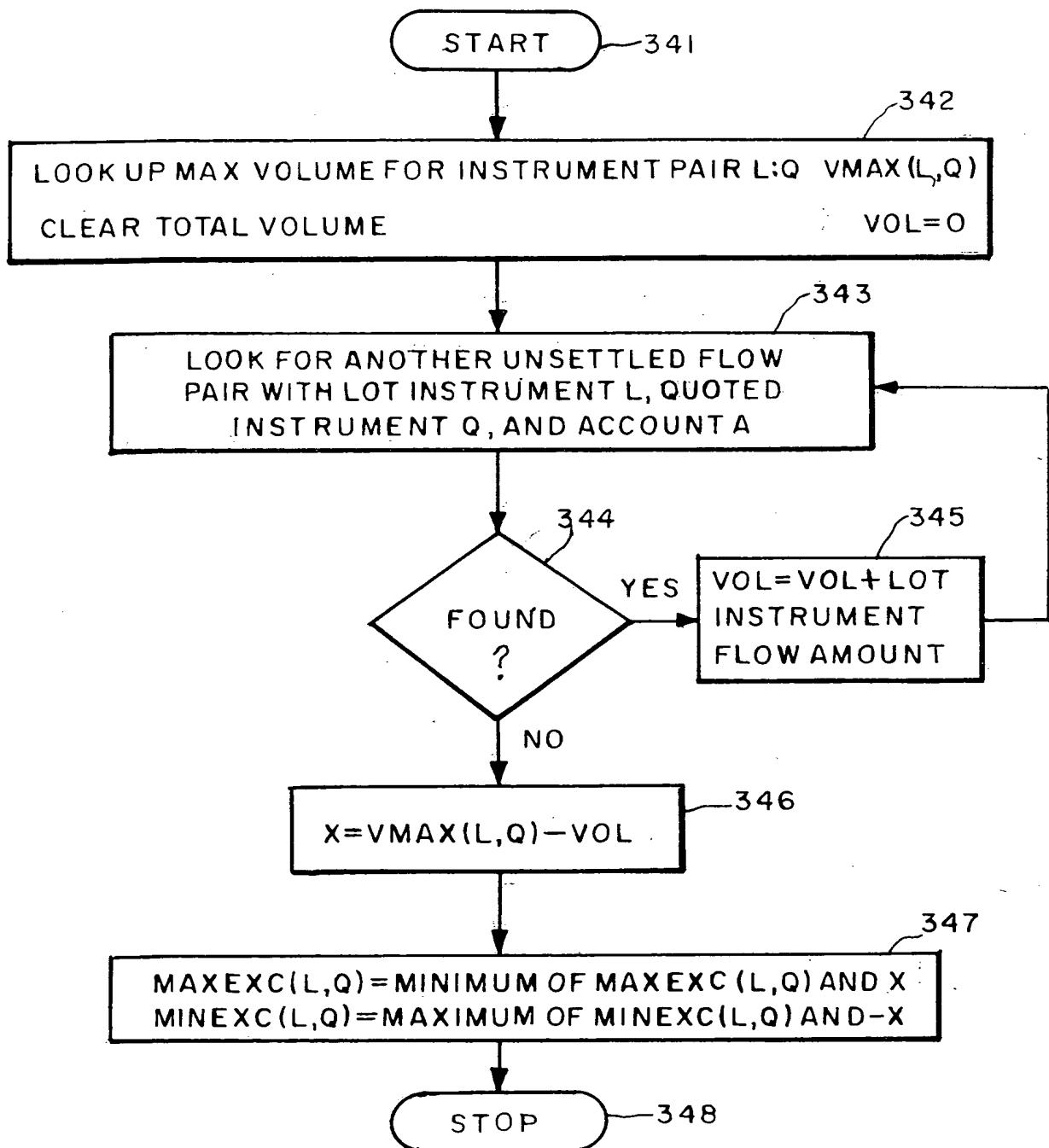


FIG. 35

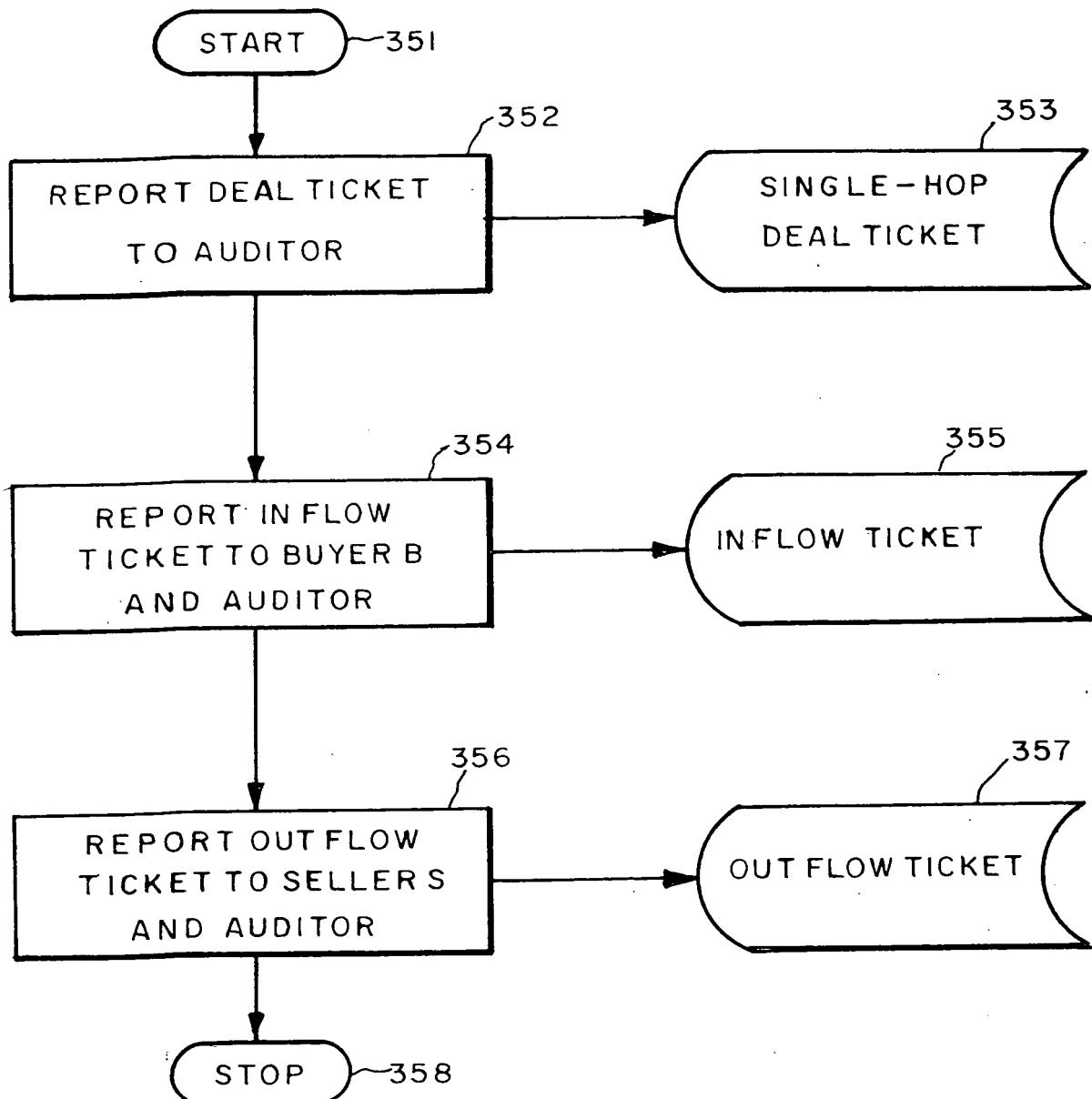


FIG.36

